

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Application Number : 10/696,546 Confirmation No.: 7838
Applicant : Martin R. WATTS et al.
Filed : October 28, 2003
Title : METHOD AND SYSTEM FOR MODELING VOLATILITY
TC/Art Unit : 3627
Examiner: : Unassigned

Docket No. : 72167.000556
(*NOW JPM-057 C1*)
Customer No. : 70813

Commissioner for Patents
P.O. Box 1450
Alexandria, VA 22313-1450

REVOCATION OF POWER OF ATTORNEY AND
APPOINTMENT OF NEW POWER OF ATTORNEY,
CHANGE OF CORRESPONDENCE ADDRESS, AND
ASSIGNMENT OF NEW LAW FIRM DOCKET NUMBER

Sir:

I. Appointment of New Power of Attorney. As set forth in the attached "Revocation of Previous Powers of Attorney and Appointment of New Powers of Attorney and Change of Correspondence Address" executed by the Assignee (see Exhibit A), the Assignee has revoked all prior powers of attorney and appointed the registered patent attorneys and agents associated with the following customer number to undertake all matters associated with the above-captioned application:

CUSTOMER NUMBER 70813
(*GOODWIN PROCTER LLP*)

The assignee, Morgan Guaranty Trust Company of New York, a corporation organized under the laws of the State of New York, and having a place of business at 270 Park Avenue, New York, New York 10017, is assignee of total interest in the above-captioned patent application pursuant to an Assignment recorded May 11, 2005, at Reel 011798, Frame 0235.

II. New Correspondence Address. All further correspondence and telephone communications should be addressed to:

CUSTOMER NUMBER 70813

which corresponds to the following:

**Intellectual Property Department
Goodwin|Procter LLP
901 New York Avenue, NW
Washington, DC 20001
(202) 346-4000 (telephone)
(202) 346-4444 (facsimile)**

III. New Docket Number. Because Assignee has transferred responsibility for the above-captioned application to Goodwin|Procter LLP, the application is being assigned a new attorney docket number, which is:

JPM-057 C1

Please make the new docket number of record for this application and issue all further communications pursuant to this new docket number.

Dated: 10/09/07

By:



Kerry Helen Owen
Reg. No. 37,412

EXHIBIT A

**REVOCATION OF PREVIOUS POWERS OF ATTORNEY AND APPOINTMENT OF
NEW POWERS OF ATTORNEY AND CHANGE OF CORRESPONDENCE**

Pursuant to 37 C.F.R. §3.73(b), the undersigned, who is empowered to act on behalf of the Assignees of the applications and patents listed in Schedule A, hereby certifies that, to the best of Assignee's knowledge and belief, title to the said applications and patents is with said Assignees listed in Schedule A.

Accordingly, Assignees hereby revoke any and all previous Powers of Attorney in the applications and patents listed in the attached Schedule A, and hereby appoint, both jointly and severally, as attorneys and agents with full power of substitution and revocation, to prosecute the applications and patents in Schedule A, including any and all continuation, divisional, renewal, substitute, reexamination and reissue applications based in whole or in part on said patent application, before the U.S. Patent and Trademark Office, to transact all business in the U.S. Patent and Trademark Office connected therewith, including receiving any Letters Patent issuing thereon, and to take any and all other legal action with regard to the applications and patents listed in Schedule A, the registered patent attorneys and agents associated with:

CUSTOMER NUMBER 70813

All correspondence and telephone communications should be addressed to:

CUSTOMER NUMBER 70813

Which corresponds to the following:

Goodwin Procter LLP

901 New York Avenue, NW

Washington D.C. 20001

The newly appointed registered patent attorneys and agents of Goodwin Procter are hereby authorized to make all necessary filings with the U.S. Patent and Trademark Office to

make this appointment of Powers of Attorney of record for each of the individual applications and patents listed in Schedule A.

Dated: 1/3/07

By:



Andrew Cadel, Esq.
Managing Director, Associate General Counsel
JPMorgan Chase & Co.,
authorized signatory for
JPMorgan Chase Bank, N.A.,
successor-in-interest to Assignees
Morgan Guaranty Trust Company of New York
JPMorgan Chase Bank, N.A.
The Chase Manhattan Bank

Schedule A

| Application No. | Docket Number (Existing/New) | Filing Date | Patent No. | Patent Issue Date | Assignee |
|-----------------|----------------------------------------------------|-------------------|------------|-------------------|----------------------------------------------|
| 10/821,955 | 47004.000255 [new— J4704.Y00255 JPC-025 | April 12, 2004 | | | JP Morgan Chase Bank. |
| 10/696,546 | 72167.000556 [new— J72167.X00556 JPM-057 C1 | October 28, 2003 | | | Morgan Guaranty Trust Company of New York |
| 10/975,465 | 47004.000272 [new— J47004.Y00272 JPC-019 | October 29, 2004 | | | Anexsys, LLC |
| 11/342,559 | 47004.000365 [new— J47004.Y00365 JPC-014 | January 31, 2006 | | | JP Morgan Chase Bank |
| 10/853,107 | 47004.000261 [new— J47004.Y00261 JPC-033 | May 26, 2004 | 7,086585 | August 8, 2006 | Bank One, Delaware, National Association |
| 11/458,881 | 47004.000435 [new— J47004.Y00435 JPC-033 C1 | July 20, 2006 | | | Bank One, Delaware, National Association |
| 10/960,012 | 47004.000247 [new— J47004.Y00247 JPC-022 | October 8, 2004 | | | Anexsys, LLC |
| 09/497,307 | 72167.000159 [new— J72167.X00159 JPM-064 | February 3, 2000 | 6,609113 | August 19, 2003 | The Chase Manhattan Bank |
| 10/339,596 | 47004.000181 [new— J47004.Y00181 JPC-003 | January 10, 2003 | | | Bank One, Delaware, National Association |
| 09/497,334 | 72167.000172 [new— J72167.X00171 JPM-064 OR3 | February 3, 2000 | 6,704,714 | March 9, 2004 | The Chase Manhattan Bank |
| 10/356,171 | 72167.000441 [new— J72167.X00441 JPM-064 C1 | January 31, 2003 | | | The Chase Manhattan Bank |
| 08/342,265 | 72167.000002 [new— J72167.X00002 JPM-067 | November 18, 1994 | 6,181,837 | January 30, 2001 | The Chase Manhattan Bank |
| 08/435,830 | 72167.000010 new— J72167.X00010 JPM-067 D1 | | | | The Chase Manhattan Bank. |
| 08/435,748 | 72167.000009 [new— J72167.X00009 | May 5, 1995 | 5,963,659 | October 5, 1999 | The Chase Manhattan Bank. |
| | | May 5, 1995 | 5,917,965 | June 29, 1999 | The Chase Manhattan Bank |

| Application No. | Docket Number (Existing/New) | Filing Date | Patent No. | Patent Issue Date | Assignee |
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| | JPM-067 D2 | | | | |
| 08/435,538 | 72167.000011 new— J72167.X00011 JPM-067 D3 | May 5, 1995 | 5,940,844 | August 17, 1999 | The Chase Manhattan Bank |
| 08/436,027 | 72167.000012 [new— J72167.X00012 JPM-067 D4 | May 5, 1995 | 5,678,046 | October 14, 1997 | The Chase Manhattan Bank |
| 09/340,245 | 72167.000104 [new— J72167.X00104 JPM-067 C1 | July 1, 1999 | 6,574,377 | June 3, 2003 | The Chase Manhattan Bank |
| 08/893,389 | 72167.000035 [new— J72167.X00035 JPM-024 | July 11, 1997 | 6,249,775 | June 19, 2001 | The Chase Manhattan Bank |
| 09/862,055 | 72167.000279 [new— J72167.X00279 JPM-024 D1 | May 21, 2001 | 7,020,631 | March 28, 2006 | The Chase Manhattan Bank |
| 09/274,850 | 72167.000087 [new— J72167.X00087 JPM-030 | March 23, 1999 | 6,609,125 | August 19, 2003 | The Chase Manhattan Bank |
| 09/772,601 | 72167.000247 [new— J72167.X00247 JPM-033 | January 30, 2001 | | | The Chase Manhattan Bank |
| 08/966,902 | 72167.000032 [new— J72167.X00032 JPM-025 | November 10, 1997 | 6,070,244 | May 30, 2000 | JPMorgan Chase Bank |
| 08/900,075 | 72167.000025 [new— J72167.X00025 JPM-026 | July 24, 1997 | 6,266,683 | July 24, 2001 | JPMorgan Chase Bank |
| 11/051,764 | 47004.000122 [new— J47004.Y00122 JPC-015 C1 | February 7, 2005 | | | Bank One, Delaware, National Association |
| 09/325,536 | 47004.000040 [new— J47004.Y00040 JPC-015 | June 4, 1999 | 6,882,984 | April 19, 2005 | Bank One, Delaware, National Association |

| Application No. | Docket Number (Existing/New) | Filing Date | Patent No. | Patent Issue Date | Assignee |
|-----------------|----------------------------------------------------|-------------------|------------|-------------------|----------------------------------------------|
| 11/390,177 | 47004,000406 [new— J47004,Y00406 JPC-015 C2 | March 28, 2006 | | | Bank One, Delaware, National Association. |
| 09/655,886 | 47004,000084 [new— J47004,Y00084 JPC-013 | September 6, 2000 | | | Chase Manhattan Bank USA, N.A. |
| 11/697,440 | 47004,000465 [new— J47004,Y00465 JPC-013 C1 | April 6, 2007 | | | Chase Manhattan Bank USA, N.A. |
| 09/413,971 | 72167,000090 [new— J72167,X00090 JPM-040 | October 7, 1999 | 7,062,456 | June 13, 2006 | The Chase Manhattan Bank |
| 11/281,436 | 72167,000558 [new— J72167,X00558 JPM-040 C1 | November 18, 2005 | | | The Chase Manhattan Bank |
| 09/563,299 | 72167,000117 [new— J72167,X00117 JPC-038 | May 2, 2000 | 7,062,462 | June 13, 2006 | JPMorgan Chase Bank |
| 11/207,992 | 72167,000551 [new— J72167,X00551 JPM-038 DV1 | August 22, 2005 | | | JPMorgan Chase Bank |
| 11/622,769 | 72167,000608 [new— J72167,X00608 JPM-038 C1 | January 12, 2007 | | | JPMorgan Chase Bank |
| 11/622,761 | 72167,000603 [new— J72167,X00603 JPM-038 C2 | January 12, 2007 | | | JPMorgan Chase Bank |
| 09/622,746 | 72167,000609 [new— J72167,X00609 JPM-038 C3 | January 12, 2007 | | | JPMorgan Chase Bank |
| 11/696,466 | 72167,000621 [new— J72167,X00621 JPM-038 C4 | April 4, 2007 | | | JPMorgan Chase Bank |
| 09/387,669 | 72167,000098 [new— J72167,X00098 JPM-039 | August 31, 1999 | 6,502,080 | December 31, 2002 | The Chase Manhattan Bank |
| 09/052,777 | 72167,000047 [new— J72167,X00047 JPM-020 | March 31, 1998 | 6,535,855 | March 18, 2003 | The Chase Manhattan Bank |

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| 09/439,909 | 72167.000118 [new-- J72167.X00118 JPM-028 | November 12, 1999 | 6,557,039 | April 29, 2003 | JPMorgan Chase Bank. |
| 10/413,994 | 72167.000451 [new-- J72167.X00451 JPM-028 CP1 | April 16, 2003 | 6,886,047 | April 26, 2005 | JPMorgan Chase Bank |
| 11/028,061 | 72167.0000497 [new-- J72167.X000497 JPM-028 C1 | January 4, 2005 | | | JPMorgan Chase Bank |
| 08/681,712 | 72167.000023 [new-- J72167.X00023 JPM-027 | July 29, 1996 | 5,819,234 | October 6, 1998 | The Chase Manhattan Bank A Corporation of NY |
| 08/917,041 | 72167.000037 [new-- J72167.X00037 JPM-021 | August 19, 1997 | 6,006,249 | December 21, 1999 | JPMorgan Chase Bank |
| 11/008,261 | 47004.000313 [new-- J47004.Y00313 JPC-034 | December 10, 2004 | | | The Chase Manhattan Bank |
| 11/375,043 | 72167.000538 [new-- J72167.X00538 JPM-043 | March 15, 2006 | | | JPMorgan Chase Bank |
| 09/809,494 | 72167.000230 new-- J72167.X00230 JPM-045 | March 15, 2001 | | | The Chase Manhattan Bank |
| 09/552,879 | 47004.000056 [new-- J47004.Y00056 JPC-026 | April 20, 2000 | 7,212,996 | May 1, 2007 | JPMorgan Chase Bank |
| 11/686,094 | 47004.000481 [new-- J47004.Y00481 JPC-026 C1 | March 14, 2007 | | | JPMorgan Chase Bank |
| 10/266,838 | 72167.000407 [new-- J72167.X00407 JPM-062 | October 7, 2002 | | | JPMorgan Chase Bank |
| 09/608,851 | 72167.000177 [new-- J72167.X00177 JPM-063 | June 30, 2000 | 7,058,817 | June 6, 2005 | JPMorgan Chase Bank |
| 11/743,796 | 72167.000632 [new-- J72167.X00632 JPM-044 | May 3, 2007 | | | |

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| 10/154,131 | 72167.000560 [new— J72167.Y00560 JPM-066 | May 23, 2002 | | | JPMorgan Chase Bank. |
| 09/438,590 | 72167.000125 [new— J72167.X00125 JPM-042 | November 12, 1999 | | | JPMorgan Chase Bank |
| 09/564,783 | 72167.000176 [new— J72167.X00176 JPM-029 | May 4, 2000 | | | The Chase Manhattan Bank |
| 09/660,814 | 72167.000252 [new— J72167.X00252 JPM-037 | September 13, 2000 | 7,124,111 | October 13, 2006 | JPMorgan Chase Bank |
| 11/508,847 | 72167.000544 [new— J72167.X00544 JPC-037 C1 | August 24, 2006 | | | JPMorgan Chase Bank |
| 09/248,495 | 72167.000079 [new— J72167.X00079 JPM-036 | February 10, 1999 | 6,493,685 | December 10, 2002 | The Chase Manhattan Bank |
| 09/851,790 | 72167.000297 [new— J72167.X00297 JPM-034 | May 9, 2001 | 6,772,146 | August 3, 2004 | The Chase Manhattan Bank |
| 11/157,974 | 72167.000500 [new— J72167.X00500 JPM-054 | June 22, 2005 | | | JPMorgan Chase Bank |
| 10/442,999 | 72167.000440 [new— J72167.X00440 JPM-055 | May 22, 2003 | | | JPMorgan Chase Bank |
| 10/764,700 | 72167.000478 [new— J72167.X00478 JPM-056 | January 12, 2004 | | | JPMorgan Chase Bank |
| 09/761,763 | 47004.000086 [new— J47004.Y00086 JPC-032 | January 18, 2001 | 6,985,873 | January 10, 2006 | First USA Bank, N.A. |
| 11/327,356 | 47004.000401 [new— J47004.Y00401 JPC-032 C1 | January 9, 2006 | | | First USA Bank, N.A. |
| 11/417,049 | 47004.000419 [new— J47004.Y00419 JPC-031 | May 4, 2006 | | | JPMorgan Chase Bank |
| | | | | | Assignee |

| Application No. | Docket Number (Existing/New) | Filing Date | Patent No. | Patent Issue Date | Assignee |
|-----------------|---------------------------------------------------|-------------------|------------|-------------------|-------------------------------------------|
| 10/681,148 | 47004.000202 [new— J47004.Y00202 JPC-030 | October 9, 2003 | | | Bank One, Delaware, National Association. |
| 10/442,043 | 47004.000218 [new— J47004.Y00218 JPC-029 | May 21, 2003 | | | Bank One, Delaware, National Association |
| 10/318,223 | 47004.000221 [new— J47004.Y00221 JPC-028 | December 13, 2002 | | | Bank One, Delaware, National Association |
| 10/901,136 | 47004.000288 [new— J47004.Y00288 JPC-027 | July 29, 2004 | | | Bank One, Delaware, National Association |
| 10/452,573 | 42950.000047 [new— J42950.Z00047 JPP-001 | June 3, 2003 | | | Bank One, Delaware, National Association |
| 11/262,831 | 42950.000096 [new— J42950.Z00096 JPP-001 C1 | November 1, 2005 | | | Bank One, Delaware, National Association |
| 10/889,176 | 47004.000299 [new— J47004.Y00299 JPC-018 C1 | July 13, 2004 | | | Bank One, Delaware, National Association |
| 09/597,298 | 47004.000070 [new— J47004.Y00070 JPC-018 | June 20, 2000 | 6,867,789 | March 15, 2005 | Bank One, Delaware, National Association |
| 11/681,608 | 72167.000615 [new— J72167.X00615 JPM-065 | March 2, 2007 | | | JPMorgan Chase Bank |
| 11/681,584 | 72167.000614 [new— J72167.X00614 JPM-065 | March 2, 2007 | | | JPMorgan Chase Bank |
| 10/869,905 | 47004.000275 [new— J47004.Y00275 JPC-020 | June 18, 2004 | | | Bank One, Delaware, national Association |
| 10/869,904 | 47004.000277 [new— J47004.Y00277 JPC-021 | June 18, 2004 | | | Bank One, Delaware, National Association |
| 10/830,114 | 47004.000267 [new— J47004.Y000267 JPC-024 | April 23, 2004 | | | Bank One, Delaware, National Association |

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| Application No. | Docket Number (Existing/New) | Filing Date | Patent No. | Patent Issue Date | Assignee |
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| 10/667,353 | 47004.000252 [new— J47004.Y00252 JPC-010] | September 23, 2003 | | | Bank One, Delaware, National Association |
| 09/765,137 | 72167.000260 [new— J72167.X00260 JPM-052] | January 18, 2001 | | | The Chase Manhattan Bank |
| 10/006,484 | 72167.000295 [new— J47004.X00295 JPM-053] | December 5, 2001 | | | JPMorgan Chase Bank |
| 09/695,093 | 72167.000251 [new— J72167.X00251 JPM-005] | October 24, 2000 | | | The Chase Manhattan Bank |
| 09/366,135 | 72167.000105 [new— J72167.X00105 JPM-010] | August 2, 1999 | | | The Chase Manhattan Bank |
| 10/338,958 | 72167.000578 [new— J72167.X00578 JPM-058] | January 7, 2003 | | | JPMorgan Chase Bank |
| 09/677,581 | 72167.000165 [new— J72167.X00165 JPM-035] | September 29, 2000 | | | The Chase Manhattan Bank |
| 09/597,297 | 47004.000054 [new— J47004.Y00054 JPC-017] | June 20, 2000 | 7,203,663 | April 10, 2007 | JPMorgan Chase Bank |
| 09/364,037 | 47004.000033 [new— J47004.Y00033 JPC-016] | July 30, 1999 | 6,386,444 | May 14, 2002 | First USA Bank, NA |
| 10/103,861 | 47004.000201 [new— J47004.Y00201 JPC-016.C1] | March 25, 2002 | 6,745,938 | June 8, 2004 | Bank One Delaware |
| 09/728,340 | 72167.000253 [new— J72167.X00253 JPM-046] | December 1, 2000 | | | The Chase Manhattan Bank |
| 11/209,642 | 72167.000493 [new— J72167.X00493 JPM-051] | August 24, 2005 | | | JPMorgan Chase Bank |
| 10/256,598 | 72167.000488 [new— J72167.X00488 JPM-050] | September 27, 2002 | | | JPMorgan Chase Bank |
| Application No. | Docket Number (Existing/New) | Filing Date | Patent No. | Patent Issue Date | Assignee |

| Application No. | Docket Number (Existing/New) | Filing Date | Patent No. | Patent Issue Date | Assignee |
|-----------------|------------------------------------------------|--------------------|------------|-------------------|--------------------------------------------------------|
| 09/814,243 | 72167.000236 [new— J72167.X00236 JPC-006 | March 21, 2001 | | | The Chase Manhattan Bank |
| 09/828,616 | 72167.000184 [new— J72167.X00184 JPM-007 | April 6, 2001 | | | The Chase Manhattan Bank |
| 09/948,205 | 72167.000262 [new— J72167.X00262 JPM-008 | September 6, 2001 | | | The Chase Manhattan Bank |
| 10/078,687 | 72167.000576 [new— J72167.X00576 JPM-009 | February 19, 2002 | | | JPMorgan Chase Bank |
| 10/336,495 | 72167.000436 [new— J72167.X00436 JPM-013 | January 2, 2003 | | | The Chase Manhattan Bank |
| 10/358,921 | 72167.000583 [new— J72167.X00583 JPM-014 | February 5, 2003 | | | JPMorgan Chase Bank |
| 09/397,309 | 72167.000520 [new— J72167.X00520 JPM-015 | September 16, 1999 | | | |
| 09/872,447 | 72167.000278 [new— J72167.X00278 JPM-016 | June 1, 2001 | | | The Chase Manhattan Bank |
| 10/293,491 | 72167.000489 [new— J72167.X00489 JPM-017 | November 14, 2002 | | | JPMorgan Chase Bank |
| 11/746,483 | 72167.000595 [new— J72167.X00595 JPM-018 | May 9, 2007 | | | |
| 08/988,041 | 72167.000046 [new— J72167.X00046 JPM-022 | December 10, 1997 | 6,418,457 | July 9, 2002 | The Chase Manhattan Bank, A Corporation of New York |
| 08/988,169 | 72167.000040 [new— J72167.X00040 JPM-023 | December 10, 1997 | 6,038,552 | March 14, 2000 | The Chase Manhattan Bank |

| Application No. | Docket Number (Existing/New) | Filing Date | Patent No. | Patent Issue Date | Assignee |
|-----------------|-------------------------------------|----------------|------------|-------------------|---------------------------------------------|
| 09/349,960 | 47004.000031 [new— J47004.Y00031 | July 9, 199901 | 6,553,113 | April 22, 2003 | Bank One, Delaware, National Association |

| Application No. | Docket Number (Existing/New) JPC-004 | Filing Date | Patent No. | Patent Issue Date | Assignee |
|-----------------|----------------------------------------------------|------------------------------------|------------|-------------------|------------------------------------------|
| 10/286,767 | 47004.000227 [new— J47004.Y00227 JPC-004 C1 | November 4, 2002 March 15, 2004 | 6,714,642 | March 30, 2004 | Bank One, Delaware, National Association |
| 10/799,712 | 47004.000280 [new— J47004.Y00280 JPC-004 CP1 | | | | Bank One, Delaware, National Association |
| 10/461,499 | 47004.000217 [new— J47004.Y00217 JPC-005 | June 16, 2003 | | | Bank one, Delaware, National Association |
| 10/193,923 | 47004.000098 [new— J47004.Y00098 JPC-006 | July 15, 2002 | | | First USA Bank, N.A. |
| 09/599,602 | 47004.000073 [new— J47004.Y00073 JPC-007 | June 23, 2000 | | | Bank One Corporation |
| 10/011971 | 47004.000094 [new— J47004.Y00094 JPC-008 | December 11, 2001 | | | First USA Bank, N.A. |
| 10/315,920 | 47004.000192 [new— J47004.Y00192 JPC-009 | December 10, 2002 | | | Bank One, Delaware, National Association |
| 09/511,362 | 47004.000067 [new— J47004.Y00067 JPC-011 | February 23, 2000 | 6,941,279 | September 6, 2005 | Bank One Corporation |
| 11/184502 | 47004.000334 [new— J47004.Y00334 JPC-011 C1 | July 15, 2005 | | | Bank One Corporation |
| 11/461,951 | 47004.000441 [new— J47004.Y00441 JPC-011 C2 | August 2, 2006 | | | Bank One Corporation |
| 10/758,862 | 47004.000279 [new— J47004.Y00279 JPC-011 D1 | January 16, 2004 | | | Bank One Corporation |
| 09/307,597 | 47004.000027 [new— J47004.Y00027 JPC-036 | May 10, 1999 | 6,227,447 | May 8, 2001 | Bank One, Delaware, National Association |
| 09/757,604 | 47004.000123 [new— J47004.Y00123 JPM-036 C1 | January 11, 2001 | 6,341,724 | January 29, 2002 | Bank One, Delaware, National Association |